

Office of the State Treasurer
Georgia Department of Transportation (GDOT) Holdings
As of June 30, 2017

Georgia Department of Transportation (GDOT): A dedicated portfolio that invests motor fuel segregated funds including Federal Highway, State Road & Tollway Authority (SRTA) and General Obligation Bond Reimbursement funds. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.56

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	07/01/17	25,002,466	25,002,466	25,002,466	P-1	A-1
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	07/03/17	1,902,369	1,902,369	1,902,369	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	07/03/17	97,373	97,373	97,373	P-1	A-1
FOREIGN BANK RATED A-1	Overnight Repurchase Agreement	07/03/17	100,000,000	100,000,000	100,000,000	P-1	A-1
FOREIGN BANK RATED A-1	Term Repurchase Agreement ²	07/17/17	40,000,000	40,000,000	40,000,000	NR	A-1
FOREIGN BANK RATED A-1+	Term Repurchase Agreement ²	07/28/17	15,000,000	15,000,000	15,000,000	NR	A-1+
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ²	07/31/17	100,000,000	100,000,000	100,000,000	NR	A-1+
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	08/04/17	150,000,000	150,000,000	150,000,000	P-2	A-1+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	08/28/17	26,605,000	26,653,020	26,674,431	Aaa	AA+
FOREIGN BANK RATED A-1	Commercial Paper	09/12/17	25,000,000	24,845,502	25,030,899	P-1	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/21/17	7,490,000	7,488,502	7,496,532	Aaa	AA+
BRANCH BANKING & TRUST CO.	Fixed Rate Callable Corporate Bond	10/01/17	3,150,000	3,150,565	3,160,127	P-1	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	14,835,000	14,819,675	14,829,385	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/15/17	13,829,000	13,851,957	13,841,257	Aaa	AAA
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/02/17	8,000,000	8,000,000	8,000,000	NR	A-1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	12/08/17	15,000,000	15,000,000	14,976,888	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/08/17	275,000,000	275,000,000	275,000,000	NR	A-1
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	12/15/17	15,000,000	15,045,705	14,995,207	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/18/17	100,000,000	100,000,000	100,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/18/17	40,000,000	40,000,000	40,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/26/17	225,000,000	225,000,000	225,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/27/17	175,000,000	175,000,000	175,000,000	NR	A-1
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	01/11/18	15,667,000	15,707,264	15,742,218	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	02/20/18	35,000,000	35,080,635	35,069,831	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	03/07/18	25,000,000	25,026,750	25,004,663	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	03/09/18	5,000,000	5,040,900	5,026,443	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Callable Bond	03/20/18	50,000,000	49,972,500	49,977,294	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/10/18	16,197,000	16,289,383	16,250,932	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/11/18	25,000,000	25,000,000	24,927,711	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	04/12/18	30,000,000	29,960,100	30,031,408	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	04/12/18	100,000,000	99,989,300	99,917,314	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	06/08/18	19,355,000	19,443,717	19,363,354	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/18	5,000,000	4,993,600	4,992,858	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	08/23/18	16,250,000	16,270,616	16,257,132	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	52,590,000	52,716,108	52,604,445	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/28/18	5,000,000	5,000,000	4,995,420	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,150,500	25,132,313	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	04/06/22	25,000,000	25,155,250	25,151,144	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	04/06/22	25,000,000	25,155,275	25,149,319	Aaa	AA+
			\$ 1,850,970,208	\$ 1,851,809,033	\$ 1,851,600,733		

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.

2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

7/21/2017

UNAUDITED

Schedule V